

**Government Securities Daily Secondary Market Report for 20-Jan-2023**

<b>VALUE DATE</b>	<b>SECURITY COUPON/ MAT DATE</b>	<b>MMY</b>	<b>YTM (%p.a)</b>	<b>AMOUNT (FV)</b>	<b>AMOUNT (COST)</b>
20-JAN	0.000% 16-MAR-2023	11.202	11.749	30,000,000	29,502,000
20-JAN	0.000% 13-APR-2023	10.754	11.209	2,100,000	2,049,873
20-JAN	0.000% 20-JUL-2023	10.676	10.964	207,200,000	196,781,984
20-JAN	0.000% 31-AUG-2023	10.000	10.193	21,300,000	20,073,546
20-JAN	0.000% 31-AUG-2023	7.892	8.013	8,400,000	8,013,600
20-JAN	0.000% 14-SEP-2023	12.001	12.250	5,400,000	5,009,634
20-JAN	0.000% 21-DEC-2023	11.691	11.745	2,100,000	1,896,510
20-JAN	0.000% 04-JAN-2024	13.037	13.073	201,300,000	178,987,908
20-JAN	0.000% 04-JAN-2024	12.150	12.181	2,000,000,000	1,791,840,000
20-JAN	0.000% 04-JAN-2024	12.100	12.131	1,000,000,000	896,300,000
20-JAN	0.000% 04-JAN-2024	12.000	12.031	3,902,000,000	3,500,367,140
20-JAN	0.000% 04-JAN-2024	12.000	12.031	325,000,000	291,547,750
20-JAN	0.000% 04-JAN-2024	12.000	12.031	2,000,000,000	1,794,140,000
20-JAN	0.000% 04-JAN-2024	11.600	11.628	15,000,000	13,502,400
20-JAN	0.000% 04-JAN-2024	11.600	11.628	250,000,000	225,040,000
20-JAN	0.000% 04-JAN-2024	11.600	11.628	15,000,000	13,502,400
20-JAN	0.000% 04-JAN-2024	11.600	11.628	600,000,000	540,096,000
20-JAN	0.000% 04-JAN-2024	11.501	11.529	111,000,000	100,003,230
20-JAN	0.000% 04-JAN-2024	11.000	11.026	2,300,000	2,081,109
20-JAN	0.000% 04-JAN-2024	11.000	11.026	16,500,000	14,929,695
20-JAN	0.000% 18-JAN-2024	12.485	12.489	8,000,000,000	7,116,400,000
20-JAN	0.000% 18-JAN-2024	12.300	12.304	500,000,000	445,505,000
20-JAN	0.000% 18-JAN-2024	12.300	12.304	1,500,000,000	1,336,515,000
20-JAN	14.000% 18-JAN-2024		13.800	30,000,000	30,065,400
20-JAN	14.000% 18-JAN-2024		12.700	27,400,000	27,734,280

20-JAN	13.750% 30-MAY-2024		12.750	1,500,000,000	1,545,930,000
20-JAN	13.750% 30-MAY-2024		12.851	897,000,000	923,362,830
20-JAN	14.000% 08-AUG-2024		12.500	1,900,000	2,057,168
20-JAN	17.000% 16-JAN-2025		13.300	4,300,000	4,573,222
20-JAN	17.000% 16-JAN-2025		12.520	20,000,000	21,550,400
20-JAN	14.000% 29-MAY-2025		13.000	30,000,000	31,157,700
20-JAN	14.000% 29-MAY-2025		13.036	1,040,800,000	1,080,215,096
20-JAN	14.000% 29-MAY-2025		13.018	809,500,000	840,447,185
20-JAN	14.000% 29-MAY-2025		13.000	1,364,000,000	1,416,636,760
20-JAN	14.000% 29-MAY-2025		12.500	100,000,000	104,870,000
20-JAN	14.000% 29-MAY-2025		13.000	218,600,000	227,035,774
20-JAN	14.000% 29-MAY-2025		13.001	427,000,000	443,477,930
20-JAN	14.000% 29-MAY-2025		13.000	627,500,000	651,715,225
20-JAN	14.000% 29-MAY-2025		12.500	100,000,000	104,870,000
20-JAN	14.000% 29-MAY-2025		12.500	500,000,000	524,350,000
20-JAN	14.000% 29-MAY-2025		13.150	4,000,000,000	4,142,360,000
20-JAN	14.000% 29-MAY-2025		13.001	342,700,000	355,924,793
20-JAN	14.000% 29-MAY-2025		13.050	1,460,000,000	1,514,881,400
20-JAN	14.000% 29-MAY-2025		13.000	873,300,000	907,000,647
20-JAN	14.000% 29-MAY-2025		13.001	106,400,000	110,505,976
20-JAN	14.000% 29-MAY-2025		12.500	100,000,000	104,870,000

20-JAN	14.000% 29-MAY-2025		12.500	85,000,000	89,139,500
20-JAN	14.000% 29-MAY-2025		12.500	575,000,000	603,002,500
20-JAN	14.000% 29-MAY-2025		13.050	1,000,000,000	1,037,590,000
20-JAN	14.000% 29-MAY-2025		13.118	2,000,000,000	2,072,440,000
20-JAN	14.000% 29-MAY-2025		13.160	3,000,000,000	3,106,170,000
20-JAN	14.125% 13-JAN-2028		14.000	320,000,000	321,523,200
20-JAN	14.125% 13-JAN-2028		15.000	1,000,000,000	970,360,000
20-JAN	14.250% 23-AUG-2029		15.350	272,400,000	275,130,792
20-JAN	15.000% 20-MAY-2032		14.750	213,100,000	220,036,405
20-JAN	14.250% 22-JUN-2034		14.678	150,000,000	147,340,500
20-JAN	14.250% 22-JUN-2034		15.000	43,400,000	41,890,114
20-JAN	14.250% 22-JUN-2034		15.600	3,000,000,000	2,803,830,000
20-JAN	14.250% 22-JUN-2034		15.600	133,700,000	124,957,333
20-JAN	14.250% 22-JUN-2034		15.300	3,000,000,000	2,849,160,000
20-JAN	16.000% 14-MAY-2037		15.141	30,000,000	32,135,400
20-JAN	16.000% 14-MAY-2037		15.141	10,000,000	10,711,800
20-JAN	16.000% 14-MAY-2037		15.700	119,500,000	124,078,045
20-JAN	16.000% 14-MAY-2037		15.700	5,541,300,000	5,753,587,203
20-JAN	16.000% 14-MAY-2037		14.350	1,250,000,000	1,400,875,000
20-JAN	16.000% 14-MAY-2037		14.350	45,000,000	50,431,500
20-JAN	16.000% 14-MAY-2037		15.700	858,200,000	891,077,642
20-JAN	16.000% 14-MAY-2037		15.700	1,698,600,000	1,763,673,366
20-JAN	16.000% 14-MAY-2037		14.350	135,000,000	151,294,500
20-JAN	16.000% 14-MAY-2037		15.995	1,000,000,000	1,021,650,000

20-JAN	16.000% 14-MAY-2037		15.995	205,000,000	209,438,250
20-JAN	16.000% 14-MAY-2037		14.350	50,000,000	56,035,000
20-JAN	16.000% 14-MAY-2037		15.700	2,496,300,000	2,591,933,253
20-JAN	16.000% 14-MAY-2037		14.350	200,000,000	224,140,000
20-JAN	16.000% 14-MAY-2037		14.350	200,000,000	224,140,000
20-JAN	16.000% 14-MAY-2037		14.350	20,000,000	22,414,000
20-JAN	16.000% 14-MAY-2037		14.350	100,000,000	112,070,000
20-JAN	16.000% 14-MAY-2037		15.700	1,363,300,000	1,415,528,023
20-JAN	16.000% 14-MAY-2037		15.750	600,000,000	621,270,000
20-JAN	16.000% 14-MAY-2037		14.350	100,000,000	112,070,000
20-JAN	16.000% 14-MAY-2037		15.700	3,534,100,000	3,669,491,371
20-JAN	16.000% 14-MAY-2037		15.700	423,400,000	439,620,454
20-JAN	16.000% 14-MAY-2037		14.350	300,000,000	336,210,000
20-JAN	16.000% 14-MAY-2037		14.350	200,000,000	224,140,000
20-JAN	16.000% 14-MAY-2037		14.350	1,000,000,000	1,120,700,000
20-JAN	16.000% 14-MAY-2037		14.350	500,000,000	560,350,000
20-JAN	16.000% 14-MAY-2037		15.760	600,000,000	620,928,000
20-JAN	16.000% 14-MAY-2037		16.000	600,000,000	612,822,000
20-JAN	17.500% 01-NOV-2040		15.850	145,000,000	162,971,300
20-JAN	17.500% 01-NOV-2040		16.000	145,000,000	161,590,900
20-JAN	17.500% 01-NOV-2040		17.000	19,000,000	20,034,550
20-JAN	17.500% 01-NOV-2040		17.000	1,900,000	2,003,455
20-JAN	17.750% 08-MAY-2042		15.750	516,000,000	590,283,360

20-JAN	17.750% 08-MAY-2042		15.750	163,000,000	186,465,480
20-JAN	17.750% 08-MAY-2042		15.700	279,000,000	320,093,910
20-JAN	17.750% 08-MAY-2042		15.700	400,000,000	458,916,000
20-JAN	18.500% 14-AUG-2042		16.008	164,600,000	200,076,238
20-JAN	18.500% 14-AUG-2042		15.700	73,000,000	90,271,070
20-JAN	18.500% 14-AUG-2042		15.750	250,000,000	308,280,000
20-JAN	18.500% 14-AUG-2042		15.750	115,000,000	141,808,800
20-JAN	18.500% 14-AUG-2042		16.000	450,000,000	547,222,500
20-JAN	18.500% 14-AUG-2042		15.700	61,000,000	75,431,990
20-JAN	18.500% 14-AUG-2042		15.700	215,000,000	265,866,850
20-JAN	18.500% 14-AUG-2042		15.700	16,000,000	19,785,440
			<b>TOTALS</b>	<b>76,280,800,000</b>	<b>76,226,163,559</b>